

ON CONVERGENCE OF SOME RANDOM SERIES AND INTEGRALS

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Abstract: The purpose of the present paper is to prove some convergent criterions for random series $\sum_{n=1}^{\infty} a(n)\xi_n$ and random integral $\int_0^{\infty} a(t)d\xi_t$, where $a(\cdot) : R_+ \rightarrow R_+$ is a strictly decreasing function and (ξ_t) , $t \in R_+$, a homogeneous process with independent increments. In particular, we obtain an extension of the logarithmic criterion due to Zakusilo [3].

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